## PCE Endowment Fund Net Asset Value As of the Month Ending August 31, 2020

Short-term Fixed Income Pool (Internally Managed) Total Cash and Cash Equivalents  Fixed Income Securities Interim-term (Internally Managed) Broad-term (Internally Managed) Total Fixed Income Securities  Broad Domestic Internally Managed) Total Fixed Income Securities  Broad Domestic Equity SSgA Russell 3000 Total Broad Domestic Equity  SSgA Russell 3000 277,462,998.78 Total Broad Domestic Equity  Global Equity Ex-U.S. SOA International Equity Pool Total Global Equity Ex-U.S.  Real Assets Real Estate Investment Trust Pool (Internally Managed) Total Real Assets Income Receivables and Payables Income Receivable / Payable Payable To/From Total Receivables and Payables  Total Receivables and Payables Total Receivables and Payables  Total Receivables and Payables Total Receivables and Payables Total Receivables and Payables Total Receivables and Payables	Cash and Cash Equivalents	
Fixed Income Securities  Interim-term (Internally Managed)  Broad-term (Internally Managed)  High Yield (Internally Managed)  Total Fixed Income Securities  639,107,261.97  Broad Domestic Equity  SSgA Russell 3000  Total Broad Domestic Equity  277,462,998.78  Total Broad Domestic Equity  277,462,998.78  Global Equity Ex-U.S.  SOA International Equity Pool  Total Global Equity Ex-U.S.  Real Assets  Real Estate Investment Trust Pool (Internally Managed)  Total Real Assets	Short-term Fixed Income Pool (Internally Managed)	\$ 8,734,224.38
Interim-term (Internally Managed) Broad-term (Internally Managed) High Yield (Internally Managed) Total Fixed Income Securities  Broad Domestic Equity SSgA Russell 3000 Total Broad Domestic Equity  Global Equity Ex-U.S. SOA International Equity Pool Total Global Equity Ex-U.S.  Real Assets Real Estate Investment Trust Pool (Internally Managed) Total Real Assets  Receivables and Payables Income Receivable/Payable Payable To/From Total Receivables and Payables	Total Cash and Cash Equivalents	8,734,224.38
Interim-term (Internally Managed) Broad-term (Internally Managed) High Yield (Internally Managed) Total Fixed Income Securities  Broad Domestic Equity SSgA Russell 3000 Total Broad Domestic Equity  Global Equity Ex-U.S. SOA International Equity Pool Total Global Equity Ex-U.S.  Real Assets Real Estate Investment Trust Pool (Internally Managed) Total Real Assets  Receivables and Payables Income Receivable/Payable Payable To/From Total Receivables and Payables		
Broad-term (Internally Managed) High Yield (Internally Managed) Total Fixed Income Securities  Broad Domestic Equity SSgA Russell 3000 Total Broad Domestic Equity  Clobal Equity Ex-U.S. SOA International Equity Pool Total Global Equity Ex-U.S.  Real Assets Real Estate Investment Trust Pool (Internally Managed) Total Real Assets Income Receivables and Payables Income Receivable/Payable Payable To/From Total Receivables and Payables		
High Yield (Internally Managed) Total Fixed Income Securities  Broad Domestic Equity  SSgA Russell 3000 Total Broad Domestic Equity  277,462,998.78 Total Broad Domestic Equity  277,462,998.78  Global Equity Ex-U.S.  SOA International Equity Pool Total Global Equity Ex-U.S.  Real Assets  Real Estate Investment Trust Pool (Internally Managed) Total Real Assets  Income Receivables and Payables Income Receivable/Payable Payable To/From Total Receivables and Payables	, , , , , , , , , , , , , , , , , , , ,	-
Total Fixed Income Securities  Broad Domestic Equity  SSgA Russell 3000  Total Broad Domestic Equity  277,462,998.78  Total Broad Domestic Equity  277,462,998.78  Global Equity Ex-U.S.  SOA International Equity Pool  Total Global Equity Ex-U.S.  Real Assets  Real Estate Investment Trust Pool (Internally Managed)  Total Real Assets  Income Receivables and Payables  Income Receivable/Payable  Payable To/From  Total Receivables and Payables  1,956.67  Total Receivables and Payables  1,956.67	Broad-term (Internally Managed)	639,107,261.97
Broad Domestic Equity  SSgA Russell 3000 277,462,998.78 Total Broad Domestic Equity 277,462,998.78  Global Equity Ex-U.S.  SOA International Equity Pool 167,161,084.51 Total Global Equity Ex-U.S. 167,161,084.51  Real Assets Real Estate Investment Trust Pool (Internally Managed) Total Real Assets Income Receivables and Payables Income Receivable/Payable 1,956.67 Payable To/From - Total Receivables and Payables 1,956.67	High Yield (Internally Managed)	 -
SSgA Russell 3000 277,462,998.78 Total Broad Domestic Equity 277,462,998.78  Global Equity Ex-U.S.  SOA International Equity Pool 167,161,084.51 Total Global Equity Ex-U.S. 167,161,084.51  Real Assets Real Estate Investment Trust Pool (Internally Managed) - Total Real Assets  Receivables and Payables Income Receivable/Payable 1,956.67 Payable To/From Total Receivables and Payables 1,956.67	Total Fixed Income Securities	639,107,261.97
SSgA Russell 3000 277,462,998.78 Total Broad Domestic Equity 277,462,998.78  Global Equity Ex-U.S.  SOA International Equity Pool 167,161,084.51 Total Global Equity Ex-U.S. 167,161,084.51  Real Assets Real Estate Investment Trust Pool (Internally Managed) - Total Real Assets  Receivables and Payables Income Receivable/Payable 1,956.67 Payable To/From Total Receivables and Payables 1,956.67	Broad Domestic Equity	
Total Broad Domestic Equity 277,462,998.78  Global Equity Ex-U.S.  SOA International Equity Pool 167,161,084.51  Total Global Equity Ex-U.S. 167,161,084.51  Real Assets  Real Estate Investment Trust Pool (Internally Managed) - Total Real Assets - 1  Receivables and Payables  Income Receivable/Payable 1,956.67  Payable To/From - Total Receivables and Payables 1,956.67	• •	277.462.998.78
Global Equity Ex-U.S.  SOA International Equity Pool 167,161,084.51 Total Global Equity Ex-U.S. 167,161,084.51  Real Assets Real Estate Investment Trust Pool (Internally Managed) Total Real Assets -  Receivables and Payables Income Receivable/Payable 1,956.67 Payable To/From - Total Receivables and Payables 1,956.67	-	
SOA International Equity Pool Total Global Equity Ex-U.S.  Real Assets Real Estate Investment Trust Pool (Internally Managed) Total Real Assets  Receivables and Payables Income Receivable/Payable Payable To/From Total Receivables and Payables		
Total Global Equity Ex-U.S.  Real Assets Real Estate Investment Trust Pool (Internally Managed) Total Real Assets  Receivables and Payables Income Receivable/Payable Payable To/From Total Receivables and Payables	Global Equity Ex-U.S.	
Real Assets Real Estate Investment Trust Pool (Internally Managed) Total Real Assets -  Receivables and Payables Income Receivable/Payable Payable To/From Total Receivables and Payables 1,956.67 Total Receivables and Payables 1,956.67	SOA International Equity Pool	167,161,084.51
Real Estate Investment Trust Pool (Internally Managed)  Total Real Assets  -  Receivables and Payables Income Receivable/Payable Payable To/From Total Receivables and Payables  1,956.67	Total Global Equity Ex-U.S.	167,161,084.51
Total Real Assets  Receivables and Payables Income Receivable/Payable Payable To/From Total Receivables and Payables  1,956.67  1,956.67	Real Assets	
Receivables and Payables Income Receivable/Payable Payable To/From Total Receivables and Payables  1,956.67  1,956.67	Real Estate Investment Trust Pool (Internally Managed)	-
Income Receivable/Payable 1,956.67 Payable To/From - Total Receivables and Payables 1,956.67	Total Real Assets	-
Income Receivable/Payable 1,956.67 Payable To/From - Total Receivables and Payables 1,956.67	Receivables and Pavables	
Payable To/From - Total Receivables and Payables 1,956.67	•	1 056 67
Total Receivables and Payables 1,956.67	• •	1,930.07
	•	 1 056 67
Total Assets \$ 1,092,467,526,31	iotai Neceivables allu rayables	 1,550.07
· 5 ta. · 155 t5	Total Assets	\$ 1,092,467,526.31

## PCE Endowment Fund Schedule of Investment Income (Loss) and Changes in Invested Assets As of the Month Ending August 31, 2020

	1-Month		Fiscal YTD	
Cash and Cash Equivalents				
Short-term Fixed Income Pool (Internally Managed)	\$	1,956.67	\$	5,177.90
		1,956.67		5,177.90
Fixed Income Securities				
Interim-term (Internally Managed)		-		-
Broad-term (Internally Managed)		(5,323,388.50)		4,561,764.12
High Yield (Internally Managed)		-		-
		(5,323,388.50)		4,561,764.12
Broad Domestic Equity				
SSgA Russell 3000		19,069,598.63		34,035,965.27
		19,069,598.63		34,035,965.27
Global Equity Ex-U.S.				
SOA International Equity Pool		6,895,225.39		14,057,013.97
		6,895,225.39		14,057,013.97
Real Assets				
Real Estate Investment Trust Pool (Internally Managed)		-		
Total Investment Income (Loss)	\$	20,643,392.19	\$	52,659,921.26
Payable To/From		-		-
Total Invested Assets, Beginning of Period		1,100,920,582.72		1,078,156,859.30
Net Contribution (Withdrawal)		(29,096,448.60)		(38,349,254.25)
Total Assets	\$	1,092,467,526.31	\$	1,092,467,526.31